

MONTRÉAL EXCHANGE

Statistics



Aug 2007

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

| | MONTHLY VOLUME | | | YEAR-TO-DATE VOLUME | | | | | | MONTH END OPEN INTEREST | | | | TRANSACTIONS | | |
|---|------------------|------------------|---------------|---------------------|---------------|-------------------|-------------------|---------------|-------------------|-------------------------|------------------|---------------|------------------|---------------|----------|----------|
| | Aug 2007 | Aug 2006 | % CHG | Jul 2007 | % CHG | 2007 | 2006 | % CHG | Total 2006 | Aug 2007 | Aug 2006 | % CHG | Jul 2007 | % CHG | Aug 2007 | YTD 2007 |
| Short-Term Interest Rate Futures | | | | | | | | | | | | | | | | |
| BAX | 1,494,878 | 1,375,094 | 8.7% | 990,108 | 51.0% | 11,706,896 | 11,528,404 | 1.5% | 16,702,302 | 363,405 | 521,929 | -30.4% | 432,282 | -15.9% | 0 | 0 |
| CRA | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| Total | 1,494,878 | 1,375,094 | 8.7% | 990,108 | 51.0% | 11,706,896 | 11,528,404 | 1.5% | 16,702,302 | 363,405 | 521,929 | -30.4% | 432,282 | -15.9% | 0 | 0 |
| Short-Term Interest Rate Options - OBX | 107,614 | 36,842 | 192.1% | 58,372 | 84.4% | 545,043 | 418,468 | 30.2% | 605,806 | 157,439 | 148,386 | 6.1% | 143,828 | 9.5% | 0 | 0 |
| Bond Futures | | | | | | | | | | | | | | | | |
| CGZ | 208 | 5,486 | -96.2% | 6 | 3366.7% | 6,363 | 66,678 | -90.5% | 85,301 | 0 | 4,326 | -100.0% | 117 | -100.0% | 0 | 0 |
| CGF | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| CGB | 1,118,602 | 1,025,073 | 9.1% | 599,330 | 86.6% | 6,856,180 | 5,082,596 | 34.9% | 7,691,797 | 262,313 | 334,933 | -21.7% | 301,618 | -13.0% | 0 | 0 |
| LGB | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| Total | 1,118,810 | 1,030,559 | 8.6% | 599,336 | 86.7% | 6,862,543 | 5,149,274 | 33.3% | 7,777,098 | 262,313 | 339,259 | -22.7% | 301,735 | -13.1% | 0 | 0 |
| Bond Options - OGB | 1,000 | 0 | | 1,000 | 0.0% | 9,152 | 25,365 | 365.0% | 2,275 | 1,000 | 0 | | 2,170 | -53.9% | 0 | 0 |
| Index Futures | | | | | | | | | | | | | | | | |
| SXF | 322,776 | 146,445 | 120.4% | 214,313 | 50.6% | 2,335,611 | 1,716,808 | 36.0% | 3,064,695 | 187,495 | 153,826 | 21.9% | 194,120 | -3.4% | 0 | 0 |
| SXM | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SEG | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SDV | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SMJ | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SCF | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SXA | 837 | 1,959 | -57.3% | 691 | 21.1% | 1,908 | 15,176 | -87.4% | 23,645 | 244 | 1,756 | -86.1% | 177 | 37.9% | 0 | 0 |
| SXB | 710 | 0 | 255.0% | 200 | | 2,230 | 94 | 2272.3% | 140 | 1,070 | 2,534 | 100.0% | 1,320 | -18.9% | 0 | 0 |
| SXH | 0 | 0 | | 0 | | 0 | 4 | -100.0% | 22 | 0 | 2 | -100.0% | 0 | | 0 | 0 |
| SXY | 935 | 243 | 284.8% | 830 | 12.7% | 2,880 | 7,509 | -61.6% | 10,157 | 330 | 47 | 602.1% | 280 | 17.9% | 0 | 0 |
| SXK | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SXU | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| Total | 325,258 | 148,647 | 118.8% | 216,034 | 50.6% | 2,342,629 | 1,739,591 | 34.7% | 3,098,659 | 189,139 | 155,633 | 21.5% | 195,897 | -3.4% | 0 | 0 |
| Index Options | | | | | | | | | | | | | | | | |
| SXJ | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SXO | 2,996 | 4,060 | -26.2% | 2,443 | 22.6% | 20,574 | 48,324 | -57.4% | 57,974 | 3,341 | 10,871 | -69.3% | 3,709 | -9.9% | 0 | 0 |
| SXV | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| Total | 2,996 | 4,060 | -26.2% | 2,443 | 22.6% | 20,574 | 48,324 | -57.4% | 57,974 | 3,341 | 10,871 | -69.3% | 3,709 | -9.9% | 0 | 0 |
| Other Options | 40,521 | 0 | | 29,821 | 35.9% | 341,809 | 467,803 | -26.9% | 467,803 | 161,010 | 0 | | 139,924 | 15.1% | 0 | 0 |
| ETF Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| ETF Options | 82,219 | 51,318 | 60.2% | 93,382 | -12.0% | 573,872 | 574,371 | -0.1% | 849,061 | 92,507 | 120,275 | -23.1% | 90,470 | 2.3% | 0 | 0 |
| Share Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| Equity Options | 1,037,451 | 843,509 | 23.0% | 990,308 | 4.8% | 7,716,531 | 7,017,628 | 10.0% | 10,629,333 | 1,439,196 | 1,198,278 | 20.1% | 1,435,607 | 0.2% | 0 | 0 |
| Currency Options - USX | 1,255 | 1,982 | -36.7% | 1,322 | -5.1% | 17,745 | 25,219 | -29.6% | 31,262 | 2,846 | 3,427 | -17.0% | 2,632 | 8.1% | 0 | 0 |
| Total Futures | 2,938,946 | 2,554,300 | 15.1% | 1,805,478 | 62.8% | 20,912,068 | 18,417,269 | 13.5% | 27,578,059 | 814,857 | 1,016,821 | -19.9% | 929,914 | -12.4% | 0 | 0 |
| Total Options | 1,273,056 | 937,711 | 35.8% | 1,176,648 | 8.2% | 9,224,726 | 8,551,838 | 7.9% | 12,643,514 | 1,857,339 | 1,481,237 | 25.4% | 1,818,340 | 2.1% | 0 | 0 |
| GRAND TOTAL | 4,212,002 | 3,492,011 | 20.6% | 2,982,126 | 41.2% | 30,136,794 | 26,969,107 | 11.7% | 40,221,573 | 2,672,196 | 2,498,058 | 7.0% | 2,748,254 | -2.8% | 0 | 0 |

| | AVERAGE DAILY VOLUME | | | | | YEAR-TO-DATE VOLUME | | | |
|---|----------------------|----------------|----------------|----------------|---------------|---------------------|----------------|---------------|----------------|
| | Aug 2007 | Aug 2006 | % CHG | Jul 2007 | % CHG | 2007 | 2006 | % CHG | Total 2006 |
| Short-Term Interest Rate Futures | | | | | | | | | |
| BAX | 67,949 | 62,504 | 8.7% | 47,148 | 44.1% | 68,779 | 68,156 | 0.9% | 100,303 |
| CRA | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 67,949 | 62,504 | 8.7% | 47,148 | 44.1% | 68,779 | 68,156 | 0.9% | 100,303 |
| Short-Term Interest Rate Options - OBX | | | | | | | | | |
| | 4,892 | 1,675 | 192.1% | 2,780 | 76.0% | 3,187 | 2,501 | 27.4% | 3,666 |
| Bond Futures | | | | | | | | | |
| CGZ | 9 | 249 | -96.4% | 0 | | 37 | 399 | -90.7% | 513 |
| CGF | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| CGB | 50,846 | 46,594 | 9.1% | 28,540 | 78.2% | 40,348 | 29,886 | 35.0% | 45,864 |
| LGB | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 50,855 | 46,843 | 8.6% | 28,540 | 78.2% | 40,385 | 30,285 | 33.3% | 46,377 |
| Bond Options - OGB | | | | | | | | | |
| | 45 | 0 | | 48 | -6.2% | 53 | 0 | | 14 |
| Index Futures | | | | | | | | | |
| SXF | 14,672 | 6,657 | 120.4% | 10,205 | 43.8% | 13,639 | 9,943 | 37.2% | 18,384 |
| SXM | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SEG | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SDV | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SMJ | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SCF | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SXA | 38 | 89 | -57.3% | 33 | 15.2% | 11 | 89 | -87.6% | 140 |
| SXB | 32 | 0 | | 10 | 220.0% | 13 | 1 | 1200.0% | 1 |
| SXH | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SXY | 42 | 11 | 281.8% | 40 | 5.0% | 17 | 44 | -61.4% | 60 |
| SXK | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SXU | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 14,784 | 6,757 | 118.8% | 10,288 | 43.7% | 13,680 | 10,077 | 35.8% | 18,585 |
| Index Options | | | | | | | | | |
| SXJ | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SXO | 136 | 185 | -26.5% | 116 | 17.2% | 121 | 286 | -57.7% | 344 |
| SXV | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 136 | 185 | -26.5% | 116 | 17.2% | 121 | 286 | -57.7% | 344 |
| Other Options | | | | | | | | | |
| | 1,842 | 0 | | 1,420 | 29.7% | 2,003 | 0 | | 0 |
| ETF Futures | | | | | | | | | |
| | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| ETF Options | | | | | | | | | |
| | 3,738 | 2,333 | 60.2% | 4,448 | -16.0% | 3,376 | 3,387 | -0.3% | 5,131 |
| Share Futures | | | | | | | | | |
| | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Equity Options | | | | | | | | | |
| | 47,157 | 0 | | 47,158 | -0.0% | 34,592 | 36,790 | -6.0% | 36,790 |
| Currency Options - USX | | | | | | | | | |
| | 57 | 90 | -36.7% | 63 | -9.5% | 105 | 149 | -29.5% | 186 |
| Total Futures | 133,588 | 116,104 | 15.1% | 85,976 | 55.4% | 122,844 | 108,518 | 13.2% | 165,265 |
| Total Options | 57,867 | 4,283 | 1251.1% | 56,033 | 3.3% | 43,437 | 43,113 | 0.8% | 46,131 |
| GRAND TOTAL | 191,455 | 120,387 | 59.0% | 142,009 | 34.8% | 166,281 | 151,631 | 9.7% | 211,396 |

Listed Products

SHORT-TERM INTEREST RATE DERIVATIVES

BAX — Three-Month Canadian Bankers' Acceptance Futures

CRA — Three-Month CORRA Futures (CRA)

OBX — Options on Three-Month Canadian Bankers' Acceptance Futures

BOND DERIVATIVES

CGZ — Two-Year Government of Canada Bond Futures

CGF — Five-Year Government of Canada Bond Futures

CGB — Ten-Year Government of Canada Bond Futures

LGB — 30-Year Government of Canada Bond Futures

OGB — Options on Ten-Year Government of Canada Bond Futures

INDEX DERIVATIVES

SXF — S&P/TSX 60 Index Standard Futures

SXM — S&P/TSX 60 Index Mini Futures

SEG — S&P/TSX 60 ESG Index Futures

SMJ — S&P/IX International Cannabis Index Futures

SCF — S&P/TSX Composite Index Mini Futures

SXA — S&P/TSX Global Gold Index Futures

SXB — S&P/TSX Capped Financials Index Futures

SXH — S&P/TSX Capped Information Technology Index Futures

SXY — S&P/TSX Capped Energy Index Futures

SXO — S&P/TSX 60 Index Options (Multiplier 100)

SXO1 — S&P/TSX 60 Index Mini Options (Multiplier 10)

EMF — FTSE Emerging Markets Index Futures

SXK — S&P/TSX Composite Index Banks (Industry Group) Futures

SXJ — S&P/TSX Composite Index Banks (Industry Group) Options

SXU — S&P/TSX Capped Utilities Index Futures

SXV — S&P/TSX Capped Utilities Index Options

CURRENCY OPTIONS

USX — Options on the US dollar

ETF FUTURES

ETF OPTIONS

EQUITY OPTIONS

SHARE FUTURES

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